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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	2025 On 02-November-17			Bond Future	130.41	130.4125	130.4064	130.4125	914.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	2564	3	2564	3	0.00
28/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2574	3	2574	3	0.00
28/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2554	3	2554	3	0.00
28/09/2017	2025 On 01-February-18			Bond Future	131.51	131.5172	131.5117	131.5172	0.00
28/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2388	2	2388	2	0.00
28/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2368	2	2368	2	0.00
28/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2378	2	2378	2	0.00
28/09/2017	2025 On 03-May-18			Bond Future	134.01	134.0146	134.0090	134.0146	0.00
28/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	789	1	789	1	0.00
28/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	799	1	799	1	0.00
28/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	809	1	809	1	0.00
28/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2029 On 02-November-17			Bond Future	100.11	100.1173	100.1131	100.1173	1,370.00
28/09/2017	2029 On 01-February-18			Bond Future	101.99	101.9924	101.9885	101.9924	0.00
28/09/2017	2029 On 03-May-18			Bond Future	102.91	102.9121	102.9082	102.9121	0.00
28/09/2017	2030 On 02-November-17			Bond Future	9.19	93.4117	9.1916	93.4117	58,597.00
28/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	1005	1	1005	1	0.00
28/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	1072	1	1072	1	0.00
28/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	1139	1	1139	1	0.00
28/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2030 On 01-February-18			Bond Future	9.25	91.1241	9.2486	91.1241	0.00
28/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	876	1	876	1	0.00
28/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	942	1	942	1	0.00
28/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	810	1	810	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2030 On 03-May-18			Bond Future	9.31	92.8189	9.3089	92.8189	0.00
28/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	1185	1	1185	1	0.00
28/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	1314	1	1314	1	0.00
28/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	1249	1	1249	1	0.00
28/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2032 On 02-November-17			Bond Future	9.42	91.6210	9.4237	91.6210	32,988.00
28/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	1458	1	1458	1	0.00
28/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	1498	1	1498	1	0.00
28/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	1539	2	1539	2	0.00
28/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	987	1	987	1	0.00
28/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	1050	1	1050	1	0.00
28/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	1018	1	1018	1	0.00
28/09/2017	2032 On 01-February-18			Bond Future	9.49	93.3053	9.4862	93.3053	0.00
28/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	1687	2	1687	2	7,800.00
28/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	2632	3	2632	3	0.00
28/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1400	1	1400	1	7,500.00
28/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	2593	3	2593	3	0.00
28/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	2554	3	2554	3	0.00
28/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2183	2	2183	2	750.00
28/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2009	2	2009	2	6,800.00
28/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	2065	2	2065	2	0.00
28/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	3486	4	3486	4	0.00
28/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	2098	2	2098	2	0.00
28/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2443	2	2443	2	0.00
28/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2630	3	2630	3	0.00
28/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	2033	2	2033	2	0.00
28/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	3036	3	3036	3	0.00
28/09/2017	2032 On 03-May-18			Bond Future	9.55	90.8839	9.5480	90.8839	0.00
28/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	3674	4	3674	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	3714	4	3714	4	0.00
28/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	3753	4	3753	4	0.00
28/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2549	3	2549	3	0.00
28/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2609	3	2609	3	0.00
28/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2579	3	2579	3	0.00
28/09/2017	2033 On 02-November-17			Bond Future	105.38	105.3814	105.3767	105.3814	5,234.00
28/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	4703	5	4703	5	0.00
28/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	4693	5	4693	5	0.00
28/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	4713	5	4713	5	0.00
28/09/2017	2033 On 01-February-18			Bond Future	107.35	107.3549	107.3507	107.3549	0.00
28/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	2299	2	2299	2	0.00
28/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	2309	2	2309	2	0.00
28/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	2289	2	2289	2	0.00
28/09/2017	2033 On 03-May-18			Bond Future	108.30	108.3068	108.3026	108.3068	0.00
28/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	603	1	603	1	0.00
28/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	593	1	593	1	0.00
28/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	613	1	613	1	0.00
28/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2037 On 02-November-17			Bond Future	9.73	91.4578	9.7289	91.4578	53,958.00
28/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1237	1	1237	1	0.00
28/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1272	1	1272	1	0.00
28/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1202	1	1202	1	0.00
28/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1829	2	1829	2	0.00
28/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1784	2	1784	2	0.00
28/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1740	2	1740	2	0.00
28/09/2017	2037 On 01-February-18			Bond Future	9.79	88.8840	9.7920	88.8840	160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	2762	3	2762	3	0.00
28/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	2681	3	2681	3	0.00
28/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	2721	3	2721	3	0.00
28/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2540	3	2540	3	0.00
28/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2466	3	2466	3	0.00
28/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2503	3	2503	3	0.00
28/09/2017	2037 On 03-May-18			Bond Future	9.86	90.5372	9.8577	90.5372	0.00
28/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4022	4	4022	4	0.00
28/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4106	4	4106	4	0.00
28/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4064	4	4064	4	0.00
28/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	3128	3	3128	3	0.00
28/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	3162	3	3162	3	0.00
28/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	3094	3	3094	3	0.00
28/09/2017	2038 On 02-November-17			Bond Future	128.95	128.9515	128.9457	128.9515	19,719.00
28/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	7864	8	7864	8	0.00
28/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	7874	8	7874	8	0.00
28/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	7854	8	7854	8	0.00
28/09/2017	2038 On 01-February-18			Bond Future	129.86	129.8615	129.8565	129.8615	0.00
28/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7074	7	7074	7	0.00
28/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7094	7	7094	7	0.00
28/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7084	7	7084	7	0.00
28/09/2017	2038 On 03-May-18			Bond Future	132.32	132.3274	132.3223	132.3274	0.00
28/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	52	0	52	0	0.00
28/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	32	0	32	0	0.00
28/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	42	0	42	0	0.00
28/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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28/09/2017	2040 On 02-November-17			Bond Future	9.85	94.5692	9.8546	94.5692	17,446.00
28/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	928	1	928	1	0.00
28/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	898	1	898	1	0.00
28/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	957	1	957	1	0.00
28/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2642	3	2642	3	0.00
28/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2585	3	2585	3	0.00
28/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2528	3	2528	3	0.00
28/09/2017	2040 On 01-February-18			Bond Future	9.92	91.8022	9.9194	91.8022	0.00
28/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	2659	3	2659	3	0.00
28/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	2740	3	2740	3	0.00
28/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	2699	3	2699	3	0.00
28/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	3027	3	3027	3	0.00
28/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2984	3	2984	3	0.00
28/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	3069	3	3069	3	0.00
28/09/2017	2040 On 03-May-18			Bond Future	9.99	93.5097	9.9868	93.5097	0.00
28/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4269	4	4269	4	0.00
28/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4313	4	4313	4	0.00
28/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4226	4	4226	4	0.00
28/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3630	4	3630	4	0.00
28/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3592	4	3592	4	0.00
28/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3555	4	3555	4	0.00
28/09/2017	2044 On 02-November-17			Bond Future	9.86	91.7637	9.8636	91.7637	26,425.00
28/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	924	1	924	1	0.00
28/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	984	1	984	1	0.00
28/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	954	1	954	1	0.00
28/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2626	3	2626	3	0.00
28/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2569	3	2569	3	0.00
28/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2684	3	2684	3	0.00
28/09/2017	2044 On 01-February-18			Bond Future	9.93	89.0703	9.9259	89.0703	0.00
28/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	2766	3	2766	3	0.00
28/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	2808	3	2808	3	0.00
28/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	2850	3	2850	3	0.00
28/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2984	3	2984	3	0.00
28/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	3069	3	3069	3	0.00

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28/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	3026	3	3026	3	0.00
28/09/2017	2044 On 03-May-18			Bond Future	9.99	90.7270	9.9905	90.7270	0.00
28/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	4508	4	4508	4	0.00
28/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4464	4	4464	4	0.00
28/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4419	4	4419	4	0.00
28/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3563	4	3563	4	0.00
28/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3600	4	3600	4	0.00
28/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3526	4	3526	4	0.00
28/09/2017	2046 On 02-November-17			Bond Future	123.84	124.0960	123.8405	124.0960	21,292.00
28/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12459	12	12459	12	0.00
28/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12479	12	12479	12	0.00
28/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12469	12	12469	12	0.00
28/09/2017	2046 On 01-February-18			Bond Future	126.16	126.4201	126.1604	126.4201	0.00
28/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6740	6	6740	6	0.00
28/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6750	6	6750	6	0.00
28/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6760	6	6760	6	0.00
28/09/2017	2046 On 03-May-18			Bond Future	126.96	127.2227	126.9580	127.2227	0.00
28/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	982	1	982	1	0.00
28/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	992	1	992	1	0.00
28/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	972	1	972	1	0.00
28/09/2017	2050 On 02-November-17			Bond Future	132.76	132.7641	132.7585	132.7641	22,612.00
28/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	11891	12	11891	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	11901	12	11901	12	0.00
28/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	11911	12	11911	12	0.00
28/09/2017	2050 On 01-February-18			Bond Future	133.57	133.5775	133.5724	133.5775	0.00
28/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
28/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	6668	7	6668	7	0.00
28/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	6658	7	6658	7	0.00
28/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	6678	7	6678	7	0.00
28/09/2017	2050 On 03-May-18			Bond Future	136.11	136.1139	136.1088	136.1139	0.00
28/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	499	1	499	1	0.00
28/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	489	0	489	0	0.00
28/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	479	0	479	0	0.00
28/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
28/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
28/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	AL37 On 02-November-17			Index Future	557.19	556.8280	557.1860	556.8280	0.00
28/09/2017	AL37 On 01-February-18			Index Future	567.43	567.0640	567.4280	567.0640	0.00
28/09/2017	AL37 On 03-May-18			Index Future	577.99	577.6140	577.9880	577.6140	0.00
28/09/2017	AL7T On 02-November-17			Index Future	641.12	640.7250	641.1240	640.7250	0.00
28/09/2017	AL7T On 01-February-18			Index Future	652.91	652.5030	652.9100	652.5030	0.00
28/09/2017	AL7T On 03-May-18			Index Future	665.06	664.6420	665.0600	664.6420	0.00
28/09/2017	ALBI On 02-November-17			Index Future	576.03	575.2780	576.0340	575.2780	919.00
28/09/2017	ALBI On 01-February-18			Index Future	586.62	585.8540	586.6230	585.8540	0.00
28/09/2017	ALBI On 03-May-18			Index Future	597.54	596.7530	597.5400	596.7530	0.00
28/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	EL28 On 02-November-17			Bond Future	127.61	127.6114	127.6082	127.6114	0.00
28/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
28/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
28/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6272	6	6272	6	0.00
28/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6282	6	6282	6	0.00
28/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6262	6	6262	6	0.00
28/09/2017	EL28 On 01-February-18			Bond Future	130.00	130.0014	129.9988	130.0014	0.00
28/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
28/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
28/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
28/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2301	2	2301	2	0.00
28/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2311	2	2311	2	0.00
28/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2291	2	2291	2	0.00
28/09/2017	EL28 On 03-May-18			Bond Future	132.47	132.4700	132.4674	132.4700	0.00
28/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
28/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
28/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	713	1	713	1	0.00
28/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	723	1	723	1	0.00
28/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	733	1	733	1	0.00
28/09/2017	ES33 On 02-November-17			Bond Future	10.78	76.2206	10.7847	76.2206	9,466.00
28/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
28/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
28/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
28/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	704	1	704	1	0.00
28/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	766	1	766	1	0.00
28/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	642	1	642	1	0.00
28/09/2017	ES33 On 01-February-18			Bond Future	10.89	77.6218	10.8907	77.6218	0.00
28/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	592	0	592	0	0.00
28/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	651	0	651	0	0.00
28/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	711	1	711	1	0.00
28/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
28/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
28/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
28/09/2017	ES33 On 03-May-18			Bond Future	10.99	75.2743	10.9944	75.2743	0.00
28/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1199	1	1199	1	0.00
28/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1314	1	1314	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1256	1	1256	1	0.00
28/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
28/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
28/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
28/09/2017	ES42 On 02-November-17			Bond Future	11.06	78.6685	11.0596	78.6685	7,957.00
28/09/2017	ES42 On 01-February-18			Bond Future	11.16	80.1146	11.1631	80.1146	0.00
28/09/2017	ES42 On 03-May-18			Bond Future	11.27	77.3436	11.2695	77.3436	0.00
28/09/2017	GOVI On 02-November-17			GOVI	574.65	573.8950	574.6480	573.8950	672.00
28/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	21880	1	21880	1	0.00
28/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	21980	1	21980	1	0.00
28/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	22080	1	22080	1	0.00
28/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
28/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
28/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
28/09/2017	GOVI On 01-February-18			GOVI	585.21	584.4460	585.2110	584.4460	0.00
28/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	41810	3	41810	3	0.00
28/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	41710	3	41710	3	0.00
28/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	41910	3	41910	3	0.00
28/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
28/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
28/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
28/09/2017	GOVI On 03-May-18			GOVI	596.10	595.3180	596.1020	595.3180	0.00
28/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	58320	5	58320	5	0.00
28/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	58120	5	58120	5	0.00
28/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	58220	5	58220	5	0.00
28/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
28/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
28/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
28/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/09/2017	IGOV On 02-November-17			Index Future	251.00	251.0580	250.9990	251.0580	1,167.00
28/09/2017	IGOV On 01-February-18			Index Future	255.70	255.7600	255.7010	255.7600	0.00
28/09/2017	IGOV On 03-May-18			Index Future	260.56	260.6160	260.5570	260.6160	0.00
28/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
28/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00

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28/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.67	99.6690	99.6681	99.6690	0.00
28/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.77	99.7732	99.7702	99.7732	0.00
28/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.87	99.8683	99.8660	99.8683	0.00
28/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
28/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.95	98.9545	98.9535	98.9545	0.00
28/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.46	98.4648	98.4621	98.4648	0.00
28/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.33	98.3364	98.3341	98.3364	0.00
28/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.66	98.6600	98.6600	98.6600	0.00
28/09/2017	IS02 On 15-March-19			Interest Rate Swap	99.01	99.0090	99.0126	99.0090	0.00
28/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.35	99.3415	99.3475	99.3415	0.00
28/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.71	99.6990	99.7100	99.6990	0.00
28/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.78	95.8379	95.7810	95.8379	0.00
28/09/2017	IS05 On 16-March-21			Interest Rate Swap	95.00	95.0633	94.9991	95.0633	0.00
28/09/2017	IS05 On 15-June-21			Interest Rate Swap	94.18	94.2551	94.1850	94.2551	0.00
28/09/2017	IS05 On 21-September-21			Interest Rate Swap	94.35	94.4249	94.3494	94.4249	0.00
28/09/2017	IS05 On 21-December-21			Interest Rate Swap	96.54	96.6165	96.5371	96.6165	51.00
28/09/2017	IS05 On 15-March-22			Interest Rate Swap	96.67	96.7528	96.6700	96.7528	0.00
28/09/2017	IS05 On 21-June-22			Interest Rate Swap	97.86	97.9423	97.8570	97.9423	0.00
28/09/2017	IS05 On 20-September-22			Interest Rate Swap	100.07	100.1515	100.0654	100.1515	0.00
28/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	IS10 On 17-December-25			Interest Rate Swap	94.82	94.9680	94.8239	94.9680	0.00
28/09/2017	IS10 On 16-March-26			Interest Rate Swap	91.84	91.9942	91.8428	91.9942	0.00
28/09/2017	IS10 On 15-June-26			Interest Rate Swap	90.60	90.7553	90.5994	90.7553	0.00
28/09/2017	IS10 On 21-September-26			Interest Rate Swap	92.78	92.9291	92.7752	92.9291	0.00
28/09/2017	IS10 On 21-December-26			Interest Rate Swap	96.58	96.7275	96.5832	96.7275	0.00
28/09/2017	IS10 On 15-March-27			Interest Rate Swap	95.19	95.3210	95.1860	95.3210	0.00
28/09/2017	IS10 On 21-June-27			Interest Rate Swap	97.29	97.4071	97.2867	97.4071	0.00
28/09/2017	IS10 On 20-September-27			Interest Rate Swap	101.04	101.1477	101.0392	101.1477	0.00
28/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
28/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
28/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
28/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
28/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
28/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
28/09/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
28/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
28/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
28/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
28/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
28/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
28/09/2017	R023 On 02-November-17			Bond Future	7.97	100.4378	7.9690	100.4378	56,990.00
28/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	2485	2	2485	2	0.00
28/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	2565	3	2565	3	0.00
28/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	2525	2	2525	2	0.00
28/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	16	0	16	0	0.00
28/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	15	0	15	0	0.00
28/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	18	0	18	0	0.00
28/09/2017	R023 On 01-February-18			Bond Future	8.00	102.2842	8.0050	102.2842	0.00
28/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	1836	2	1836	2	0.00
28/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	1864	2	1864	2	0.00
28/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	1808	2	1808	2	0.00
28/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	576	1	576	1	0.00
28/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	564	1	564	1	0.00
28/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	552	1	552	1	0.00
28/09/2017	R023 On 03-May-18			Bond Future	8.03	100.2571	8.0323	100.2571	0.00
28/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	1870	2	1870	2	0.00
28/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	1919	2	1919	2	0.00
28/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	1894	2	1894	2	0.00
28/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	919	1	919	1	0.00
28/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	933	1	933	1	0.00
28/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	948	1	948	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	R035 On 02-November-17			Bond Future	9.62	95.2923	9.6152	95.2923	37,540.00
28/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	201	0	201	0	0.00
28/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	122	0	122	0	0.00
28/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	42	0	42	0	0.00
28/09/2017	R035 On 01-February-18			Bond Future	9.68	97.0441	9.6819	97.0441	0.00
28/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	377	0	377	0	0.00
28/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	533	0	533	0	0.00
28/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	455	0	455	0	0.00
28/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R035 On 03-May-18			Bond Future	9.74	94.3491	9.7440	94.3491	0.00
28/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	1197	1	1197	1	0.00
28/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	1273	1	1273	1	0.00
28/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1121	1	1121	1	0.00
28/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R186 On 02-November-17			Bond Future	8.64	115.4749	8.6393	115.4749	134,869.00
28/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	1473	1	1473	1	0.00
28/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	2052	2	2052	2	0.00
28/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	2149	2	2149	2	0.00
28/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	934	1	934	1	0.00
28/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	2659	3	2659	3	0.00
28/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	2100	2	2100	2	0.00
28/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	456	0	456	0	0.00
28/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	279	0	279	0	5,000.00
28/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	1198	1	1198	1	3,750.00
28/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	422	0	422	0	0.00
28/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	736	1	736	1	0.00
28/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	439	0	439	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	R186 On 01-February-18			Bond Future	8.69	112.2978	8.6899	112.2978	198.00
28/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	185	0	185	0	1,460.00
28/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	1336	1	1336	1	1,460.00
28/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	3108	3	3108	3	0.00
28/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	4258	4	4258	4	0.00
28/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	2939	3	2939	3	0.00
28/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2124	2	2124	2	0.00
28/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3023	3	3023	3	0.00
28/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	2980	3	2980	3	0.00
28/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	1191	1	1191	1	0.00
28/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	1105	1	1105	1	6,200.00
28/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1732	2	1732	2	820.00
28/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	675	1	675	1	820.00
28/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	1147	1	1147	1	0.00
28/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	1169	1	1169	1	0.00
28/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2587	3	2587	3	0.00
28/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	6559	7	6559	7	0.00
28/09/2017	R186 On 03-May-18			Bond Future	8.74	114.3866	8.7406	114.3866	0.00
28/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	3263	3	3263	3	0.00
28/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	3226	3	3226	3	0.00
28/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3189	3	3189	3	0.00
28/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	2089	2	2089	2	0.00
28/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	2116	2	2116	2	0.00
28/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	2064	2	2064	2	0.00
28/09/2017	R197 On 02-November-17			Bond Future	301.53	301.5456	301.5313	301.5456	2,350.00
28/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3629	4	3629	4	0.00
28/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3619	4	3619	4	0.00
28/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3639	4	3639	4	0.00
28/09/2017	R197 On 01-February-18			Bond Future	300.21	300.2194	300.2064	300.2194	0.00
28/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1454	1	1454	1	0.00
28/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1464	1	1464	1	0.00
28/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1474	1	1474	1	0.00
28/09/2017	R197 On 03-May-18			Bond Future	305.91	305.9201	305.9069	305.9201	0.00
28/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1467	1	1467	1	0.00
28/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1447	1	1447	1	0.00
28/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1457	1	1457	1	0.00
28/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R202 On 02-November-17			Bond Future	242.33	242.3388	242.3283	242.3388	28,667.00
28/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	11572	12	11572	12	0.00
28/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	11582	12	11582	12	0.00
28/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	11562	12	11562	12	0.00
28/09/2017	R202 On 01-February-18			Bond Future	243.16	243.1733	243.1639	243.1733	0.00
28/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	685	1	685	1	0.00
28/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	687	1	687	1	0.00
28/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	689	1	689	1	0.00
28/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	6593	7	6593	7	0.00
28/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	6585	7	6585	7	0.00
28/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	6601	7	6601	7	0.00
28/09/2017	R202 On 03-May-18			Bond Future	247.78	247.7909	247.7813	247.7909	0.00
28/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	3654	4	3654	4	0.00
28/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3649	4	3649	4	0.00
28/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3644	4	3644	4	0.00
28/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3352	3	3352	3	0.00
28/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3343	3	3343	3	0.00
28/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3348	3	3348	3	0.00
28/09/2017	R204 On 02-November-17			Bond Future	6.98	104.0669	6.9804	104.0669	43,887.00
28/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	819	1	819	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	829	1	829	1	0.00
28/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	808	1	808	1	0.00
28/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R204 On 01-February-18			Bond Future	6.84	101.9419	6.8433	101.9419	0.00
28/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	383	0	383	0	0.00
28/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	397	0	397	0	0.00
28/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	390	0	390	0	0.00
28/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	41	0	41	0	0.00
28/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	40	0	40	0	0.00
28/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	42	0	42	0	0.00
28/09/2017	R204 On 03-May-18			Bond Future	6.57	103.8382	6.5661	103.8382	0.00
28/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	362	0	362	0	0.00
28/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	367	0	367	0	0.00
28/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	357	0	357	0	0.00
28/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	47	0	47	0	0.00
28/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	46	0	46	0	0.00
28/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	45	0	45	0	0.00
28/09/2017	R207 On 02-November-17			Bond Future	7.32	102.0503	7.3247	102.0503	41,044.00
28/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1390	1	1390	1	0.00
28/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1429	1	1429	1	0.00
28/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1409	1	1409	1	0.00
28/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R207 On 01-February-18			Bond Future	7.30	100.2852	7.3041	100.2852	0.00
28/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	676	1	676	1	0.00
28/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	702	1	702	1	0.00
28/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	689	1	689	1	0.00
28/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	151	0	151	0	0.00
28/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	142	0	142	0	0.00
28/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	147	0	147	0	0.00
28/09/2017	R207 On 03-May-18			Bond Future	7.28	102.1506	7.2778	102.1506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	704	1	704	1	0.00
28/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	693	1	693	1	0.00
28/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	682	1	682	1	0.00
28/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	237	0	237	0	0.00
28/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	242	0	242	0	0.00
28/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	233	0	233	0	0.00
28/09/2017	R208 On 02-November-17			Bond Future	7.57	98.2295	7.5663	98.2295	31,771.00
28/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	1820	2	1820	2	0.00
28/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	1792	2	1792	2	0.00
28/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	1764	2	1764	2	0.00
28/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	2	0	2	0	0.00
28/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	2	0	2	0	0.00
28/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
28/09/2017	R208 On 01-February-18			Bond Future	7.58	100.0353	7.5792	100.0353	0.00
28/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1022	1	1022	1	0.00
28/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1041	1	1041	1	0.00
28/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1003	1	1003	1	0.00
28/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	325	0	325	0	0.00
28/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	317	0	317	0	0.00
28/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	309	0	309	0	0.00
28/09/2017	R208 On 03-May-18			Bond Future	7.58	98.4950	7.5840	98.4950	0.00
28/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	994	1	994	1	0.00
28/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1025	1	1025	1	0.00
28/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1009	1	1009	1	0.00
28/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	507	1	507	1	0.00
28/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	516	1	516	1	0.00
28/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	526	1	526	1	0.00
28/09/2017	R209 On 02-November-17			Bond Future	9.56	72.0459	9.5617	72.0459	125,404.00
28/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1051	1	1051	1	0.00
28/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3125	3	3125	3	0.00
28/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1115	1	1115	1	0.00
28/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	1916	2	1916	2	0.00
28/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1083	1	1083	1	0.00
28/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1250	1	1250	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	560	1	560	1	1,350.00
28/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	131	0	131	0	2,248.00
28/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	6497	6	6497	6	0.00
28/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	1	0	1	0	2,800.00
28/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	2517	2	2517	2	0.00
28/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	671	1	671	1	6,500.00
28/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1295	1	1295	1	0.00
28/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1127	1	1127	1	1,350.00
28/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2138	2	2138	2	0.00
28/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	9258	9	9258	9	0.00
28/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	430	0	430	0	1,350.00
28/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1331	1	1331	1	0.00
28/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	4048	4	4048	4	0.00
28/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	17	0	17	0	1,300.00
28/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	275	0	275	0	1,138.00
28/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1260	1	1260	1	0.00
28/09/2017	R209 On 01-February-18			Bond Future	9.62	73.3703	9.6185	73.3703	0.00
28/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2471	2	2471	2	0.00
28/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2508	2	2508	2	0.00
28/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4062	4	4062	4	0.00
28/09/2017	R209 On 01-February-18	9.85	Call	Bond Future	3003	3	3003	3	0.00
28/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2544	2	2544	2	0.00
28/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	3623	4	3623	4	0.00
28/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1159	1	1159	1	7,500.00
28/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	973	1	973	1	3,000.00
28/09/2017	R209 On 01-February-18	9.85	Put	Bond Future	1492	2	1492	2	7,500.00
28/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1839	2	1839	2	0.00
28/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1868	2	1868	2	0.00
28/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1811	2	1811	2	0.00
28/09/2017	R209 On 03-May-18			Bond Future	9.67	71.5859	9.6745	71.5859	0.00
28/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3572	3	3572	3	0.00
28/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	3609	4	3609	4	0.00
28/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3536	3	3536	3	0.00
28/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2462	3	2462	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2407	2	2407	2	0.00
28/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2435	3	2435	3	0.00
28/09/2017	R210 On 02-November-17			Bond Future	185.48	185.4921	185.4841	185.4921	2,179.00
28/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6586	7	6586	7	0.00
28/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6606	7	6606	7	0.00
28/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6596	7	6596	7	0.00
28/09/2017	R210 On 01-February-18			Bond Future	188.96	188.9661	188.9587	188.9661	0.00
28/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3421	3	3421	3	0.00
28/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3411	3	3411	3	0.00
28/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3401	3	3401	3	0.00
28/09/2017	R210 On 03-May-18			Bond Future	190.12	190.1317	190.1243	190.1317	0.00
28/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1326	1	1326	1	0.00
28/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1316	1	1316	1	0.00
28/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1336	1	1336	1	0.00
28/09/2017	R212 On 02-November-17			Bond Future	151.20	151.2048	151.1975	151.2048	4,064.00
28/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1213	1	1213	1	0.00
28/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1223	1	1223	1	0.00
28/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1203	1	1203	1	0.00
28/09/2017	R212 On 01-February-18			Bond Future	151.99	151.9984	151.9917	151.9984	0.00
28/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
28/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2698	3	2698	3	0.00
28/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2708	3	2708	3	0.00
28/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2718	3	2718	3	0.00
28/09/2017	R212 On 03-May-18			Bond Future	154.88	154.8846	154.8778	154.8846	0.00
28/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	598	1	598	1	0.00
28/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	578	1	578	1	0.00
28/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	588	1	588	1	0.00
28/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
28/09/2017	R213 On 02-November-17			Bond Future	9.27	84.0488	9.2727	84.0488	62,290.00
28/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	1397	1	1397	1	0.00
28/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	1435	1	1435	1	0.00
28/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	1359	1	1359	1	0.00
28/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	914	1	914	1	0.00
28/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	886	1	886	1	0.00
28/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	858	1	858	1	0.00
28/09/2017	R213 On 01-February-18			Bond Future	9.33	85.5939	9.3325	85.5939	0.00
28/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	2387	2	2387	2	0.00
28/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	2350	2	2350	2	0.00
28/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2315	2	2315	2	0.00
28/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1780	2	1780	2	0.00
28/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1809	2	1809	2	0.00
28/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1752	2	1752	2	0.00
28/09/2017	R213 On 03-May-18			Bond Future	9.39	83.6366	9.3876	83.6366	0.00
28/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	3407	3	3407	3	0.00
28/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	3444	3	3444	3	0.00
28/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	3481	3	3481	3	0.00
28/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	2252	2	2252	2	0.00
28/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2305	2	2305	2	0.00
28/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2278	2	2278	2	0.00
28/09/2017	R214 On 02-November-17			Bond Future	9.74	71.3967	9.7430	71.3967	43,355.00
28/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	760	1	760	1	0.00
28/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	812	1	812	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	786	1	786	1	0.00
28/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1856	2	1856	2	0.00
28/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1902	2	1902	2	0.00
28/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1812	2	1812	2	0.00
28/09/2017	R214 On 01-February-18			Bond Future	9.80	72.7092	9.8037	72.7092	0.00
28/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2311	2	2311	2	0.00
28/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2381	2	2381	2	0.00
28/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2346	2	2346	2	0.00
28/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2166	2	2166	2	0.00
28/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2134	2	2134	2	0.00
28/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2199	2	2199	2	0.00
28/09/2017	R214 On 03-May-18			Bond Future	9.86	70.7658	9.8601	70.7658	0.00
28/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3525	3	3525	3	0.00
28/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	3562	3	3562	3	0.00
28/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3489	3	3489	3	0.00
28/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2751	3	2751	3	0.00
28/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2721	3	2721	3	0.00
28/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2692	3	2692	3	0.00
28/09/2017	R248 On 02-November-17			Bond Future	9.83	91.0136	9.8290	91.0136	86,924.00
28/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1003	1	1003	1	0.00
28/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	971	1	971	1	0.00
28/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	940	1	940	1	0.00
28/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2619	3	2619	3	0.00
28/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2502	3	2502	3	0.00
28/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2560	3	2560	3	0.00
28/09/2017	R248 On 01-February-18			Bond Future	9.89	92.6868	9.8924	92.6868	170.00
28/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	2994	3	2994	3	0.00
28/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3082	3	3082	3	0.00
28/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3038	3	3038	3	0.00
28/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	3015	3	3015	3	0.00
28/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2931	3	2931	3	0.00
28/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2973	3	2973	3	0.00
28/09/2017	R248 On 03-May-18			Bond Future	9.95	89.9740	9.9515	89.9740	0.00
28/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	4631	5	4631	5	0.00

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28/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	4586	4	4586	4	0.00
28/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	4540	4	4540	4	0.00
28/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3668	4	3668	4	0.00
28/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3706	4	3706	4	0.00
28/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3630	4	3630	4	0.00